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Multiple functional regression with both discrete and continuous covariates

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Abstract

In this paper we present a nonparametric method for extending functional regression methodology to the situation where more than one functional covariate is used to predict a functional response. Borrowing the idea from Kadri et al. (2010a), the method, which support mixed discrete and continuous explanatory variables, is based on estimating a function-valued function in reproducing kernel Hilbert spaces by virtue of positive operator-valued kernels.

1. Introduction

The analysis of interaction effects between continuous variables in multiple regression has received a significant amount of attention from the research community. In recent years, a large part of research has been focused on functional regression where continuous data are represented by real-valued functions rather than by discrete, finite dimensional vectors. This is often the case in functional data analysis (FDA) when observed data have been measured over a densely sampled grid. We refer the reader to Ramsay and Silverman (2002, 2005) and Ferraty and Vieu (2006) for more details on functional data analysis of densely sampled data or fully observed trajectories. In this context, various functional regression models (Ramsay and Silverman, 2005) have been proposed according to the nature of explanatory (or covariate) and response variables, perhaps the most widely studied is the generalized functional linear model where covariates are functions and responses are scalars (Cardot et al., 1999, 2003; James, 2002; Müller and Stadtmüller, 2005; Preda, 2007).

In this paper, we are interested in the case of regression models with a functional response. Two subcategories of such models have appeared in the FDA literature: covariates are scalars and responses are functions also known as “functional response model” (Faraway, 1997; Chiou et al., 2004); both covariates and responses are functions (Ramsay and Dalzell, 1991; He et al., 2000; Cuevas et al., 2002; Prchal and Sarda, 2007; Antoch et al., 2008). In this work, we pay particular attention to this latter situation which corresponds to extending multivariate linear regression model to the functional case where all the components involved in the model are functions. Unlike most of previous works which consider only one functional covariate variable, we wish to perform a regression analysis in which multiple functional covariates are used to predict a functional response. The methodology which is concerned with solving such task is referred to as a multiple functional regression.

Previous studies on multiple functional regression (Han et al., 2007; Matsui et al., 2009; Valderrama et al., 2010) assume a linear relationship between functional covariates and responses and model this relationship via a multiple functional linear regression model which generalizes the model in Ramsay and Dalzell (1991) to deal with more than one covariate variable. However, extensions to nonparametric models have not been considered. Nonparametric functional regression (Ferraty and Vieu, 2002, 2003) is addressed mostly in the context of functional covariates and scalar responses. More recently, Lian (2007) and Kadri et al. (2010a) showed how function-valued reproducing kernel Hilbert spaces (RKHS) and operator-valued kernels can be used for the nonparametric estimation of the regression function when both covariates and responses are curves. Building on these works, we present in this paper a nonparametric multiple functional regression method where several functions would serve as predictors. Furthermore, we aim at extending this method to handle mixed discrete and functional explanatory variables. This should be helpful for situations where a subset of regressors are comprised of repeated observations of an outcome variable and the remaining are independent scalar or categorical variables. In Antoch et al. (2008) for example, the authors discuss the use of a functional linear regression model with a functional response to predict electricity consumption and mention that including the knowledge of special events such as festive days in the estimation procedure may improve the prediction.

The remainder of this paper is organized as follows. Section 2 reviews the multiple functional linear regression model and discusses its nonparametric extension. This section also describes the RKHS-based estimation procedure for the nonparametric multiple functional regression model. Section 3 concludes the paper.

2. Multiple functional regression

Before presenting our nonparametric multiple function regression procedure, we start this section with a brief overview of the multiple functional linear regression model (Matsui et al., 2009; Valderrama et al., 2010). This model extends functional linear regression with a functional response (Ramsay and Dalzell, 1991; Ramsay and Silverman, 2005) to deal with more than one covariate and seeks to explain a functional response variable $y(t)$ by several functional covariates $x_k(s)$. A multiple functional linear regression model

is formulated as follows:

$$y_i(t) = \alpha(t) + \sum_{k=1}^p \int_{I_s} x_{ik}(s) \beta_k(s, t) ds + \epsilon_i(t), \quad t \in I_t, \quad i = 1, \dots, n, \quad (1)$$

where $\alpha(t)$ is the mean function, p is the number of functional covariates, n is the number of observations, $\beta_k(s, t)$ is the regression function for the k -th covariate and $\epsilon_i(t)$ a random error function. To estimate the functional parameters of this model, one can consider the centered covariate and response variables to eliminate the functional intercept α . Then, $\beta_k(., .)$ are approximated by a linear combination of basis functions and the corresponding real-valued basis coefficients can be estimated by minimizing a penalized least square criterion. Good candidates for the basis functions include the Fourier basis (Ramsay and Silverman, 2005) and the B-spline basis (Prchal and Sarda, 2007).

It is well known that parametric models suffer from the restriction that the input-output relationship has to be specified a priori. By allowing the data to model the relationships among variables, nonparametric models have emerged as a powerful approach for addressing this problem. In this context and from functional input-output data $(x_i(s), y_i(t))_{i=1}^n \in (\mathcal{G}_x)^p \times \mathcal{G}_y$ where $\mathcal{G}_x : I_s \rightarrow \mathbb{R}$ and $\mathcal{G}_y : I_t \rightarrow \mathbb{R}$, a nonparametric multiple functional regression model can be defined as follows:

$$y_i(t) = f(x_i(s)) + \epsilon_i(t), \quad s \in I_s, \quad t \in I_t, \quad i = 1, \dots, n,$$

where f is a linear operator which perform the mapping between two spaces of functions. In this work, we consider a slightly modified model in which covariates could be a mixture of discrete and continuous variables. More precisely, we consider the following model

$$y_i(t) = f(x_i) + \epsilon_i(t), \quad i = 1, \dots, n, \quad (2)$$

where $x_i \in X$ is composed of two subsets x_i^d and $x_i^c(s)$. $x_i^d \in \mathbb{R}^k$ is a $k \times 1$ vector of discrete dependent or independent variables and $x_i^c(s)$ is a vector of p continuous functions, so each x_i contains k discrete values and p functional variables.

Our main interest in this paper is to design an efficient estimation procedure of the regression parameter f of the model (2). An estimate f^* of $f \in \mathcal{F}$ can be obtained by minimizing the following regularized empirical risk

$$f^* = \arg \min_{f \in \mathcal{F}} \sum_{i=1}^n \|y_i - f(x_i)\|_{\mathcal{G}_y}^2 + \lambda \|f\|_{\mathcal{F}}^2 \quad (3)$$

Borrowing the idea from Kadri et al. (2010a), we use function-valued reproducing kernel Hilbert spaces (RKHS) and operator-valued kernels to solve this minimization problem. Function-valued RKHS theory is the extension of the scalar-valued case to the functional response setting. In this context, Hilbert spaces of function-valued functions are constructed and basic properties of real RKHS are restated. Some examples of potential applications of these spaces can be found in Kadri et al. (2010b) and in the area of multi-task learning (discrete outputs) see Evgeniou et al. (2005). Function-valued RKHS theory is based on the *one-to-one correspondence* between reproducing kernel

Hilbert spaces of function-valued functions and positive operator-valued kernels. We start by recalling some basic properties of such Spaces. We say that a Hilbert space \mathcal{F} of functions $X \rightarrow \mathcal{G}_y$ has the *reproducing property*, if $\forall x \in X$ the evaluation functional $f \rightarrow f(x)$ is continuous. This continuity is equivalent to the continuity of the mapping $f \rightarrow \langle f(x), g \rangle_{\mathcal{G}_y}$ for any $x \in X$ and $g \in \mathcal{G}_y$. By the Riesz representation theorem it follows that for a given $x \in X$ and for any choice of $g \in \mathcal{G}_y$, there exists an element $h_x^g \in \mathcal{F}$, s.t.

$$\forall f \in \mathcal{F} \quad \langle h_x^g, f \rangle_{\mathcal{F}} = \langle f(x), g \rangle_{\mathcal{G}_y}$$

We can therefore define the corresponding operator-valued kernel $K(.,.) \in \mathcal{L}(\mathcal{G}_y)$, where $\mathcal{L}(\mathcal{G}_y)$ denote the set of bounded linear operators from \mathcal{G}_y to \mathcal{G}_y , such that

$$\langle K(x, z)g_1, g_2 \rangle_{\mathcal{G}_y} = \langle h_x^{g_1}, h_z^{g_2} \rangle_{\mathcal{F}}$$

It follows that $\langle h_x^{g_1}(z), g_2 \rangle_{\mathcal{G}_y} = \langle h_x^{g_1}, h_z^{g_2} \rangle_{\mathcal{F}} = \langle K(x, z)g_1, g_2 \rangle_{\mathcal{G}_y}$ and thus we obtain the reproducing property

$$\langle K(x, .)g, f \rangle_{\mathcal{F}} = \langle f(x), g \rangle_{\mathcal{G}_y}$$

It is easy to see that $K(x, z)$ is a positive kernel as defined below:

Definition: We say that $K(x, z)$, satisfying $K(x, z) = K(z, x)^*$, is a positive operator-valued kernel if given an arbitrary finite set of points $\{(x_i, g_i)\}_{i=1, \dots, n} \in X \times \mathcal{G}_y$, the corresponding block matrix K with $K_{ij} = \langle K(x_i, x_j)g_i, g_j \rangle_{\mathcal{G}_y}$ is positive semi-definite.

Importantly, the converse is also true. Any positive operator-valued kernel $K(x, z)$ gives rise to an RKHS \mathcal{F}_K , which can be constructed by considering the space of function-valued functions f having the form $f(.) = \sum_{i=1}^n K(x_i, .)g_i$ and taking completion with respect to the inner product given by $\langle K(x, .)g_1, K(z, .)g_2 \rangle_{\mathcal{F}} = \langle K(x, z)g_1, g_2 \rangle_{\mathcal{G}_y}$.

The functional version of the Representer Theorem can be used to show that the solution of the minimization problem (3) is of the following form:

$$f^*(x) = \sum_{j=1}^n K(x, x_j)g_j \quad (4)$$

Substituting this form in (3), we arrive at the following minimization over the scalar-valued functions g_i rather than the function-valued function f

$$\min_{g \in (\mathcal{G}_y)^n} \sum_{i=1}^n \|y_i - \sum_{j=1}^n K(x_i, x_j)g_j\|_{\mathcal{G}_y}^2 + \lambda \sum_{i,j} \langle K(x_i, x_j)g_i, g_j \rangle_{\mathcal{G}_y} \quad (5)$$

This problem can be solved by choosing a suitable operator-valued kernel. Choosing K presents two major difficulties: we need to construct a function from an adequate operator, and which takes as arguments variables composed of scalars and functions. Lian (2007) considered the identity operator, while in Kadri et al. (2010) the authors showed that it will be more useful to choose other operators than identity that are able to take into account functional properties of the input and output spaces. They also introduced a functional extension of the Gaussian kernel based on the multiplication operator. Using this operator, their approach can be seen as a nonlinear extension of the functional linear concurrent model (Ramsay and Silverman, 2005). Motivated by

extending the functional linear regression model with functional response, we consider in this work a kernel K constructed from the integral operator and having the following form:

$$(K(x_i, x_j)g)(t) = [k_{x^d}(x_i^d, x_j^d) + k_{x^c}(x_i^c, x_j^c)] \int k_y(s, t)g(s)ds \quad (6)$$

where k_{x^d} and k_{x^c} are scalar-valued kernels on \mathbb{R}^k and $(\mathcal{G}_x)^p$ respectively and k_y the reproducing kernel of the space \mathcal{G}_y . Choosing k_{x^d} and k_y is not a problem. Among the large number of possible classical kernels k_{x^d} and k_y , we chose the Gaussian kernel. However, constructing k_{x^c} is slightly more delicate. One can use the inner product in $(\mathcal{G}_x)^p$ to construct a linear kernel. Also, extending real-valued functional kernels such as those in Rossi et Villa. (2006) to multiple functional inputs could be possible.

To solve the problem (5), we consider that \mathcal{G}_y is a real-valued RKHS and k_y its reproducing kernel and then each function in this space can be approximated by a finite linear combination of kernels. So, the functions $g_i(\cdot)$ can be approximated by $\sum_{l=1}^m \alpha_{il}k_y(t_l, \cdot)$ and solving (5) returns to finding the corresponding real variables α_{il} . Under this framework and using matrix formulation, we find that the $nm \times 1$ vector α satisfies the system of linear equation

$$(\mathbf{K} + \lambda I)\alpha = Y \quad (7)$$

where the $nm \times 1$ vector Y is obtained by concatenating the columns of the matrix $(Y_{il})_{i \leq n, l \leq m}$ and \mathbf{K} is the block operator kernel matrix $(\mathbf{K}_{ij})_{1 \leq i, j \leq n}$ where each \mathbf{K}_{ij} is a $m \times m$ matrix.

3. Conclusion

We study the problem of multiple functional regression where several functional explanatory variables are used to predict a functional response. Using function-valued RKHS theory, we have proposed a nonparametric estimation procedure which support mixed discrete and continuous covariates. In future, we will illustrate our approach and evaluate its performance by experiments on simulated and real data.

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